PATENT ABSTRACTS OF JAPAN

(54) METHOD AND SYSTEM FOR OPTIMIZING PORTFOLIO

(57)Abstract:

PROBLEM TO BE SOLVED: To obtain an optimum portfolio using a simple input operation by setting a part, whose realization probability becomes not lower than lower limit realization probability to be a valid line part, connecting the point of a target return which is set on a return axis and a point on the valid line part by a straight line whose inclination is made to be maximum and making the line to be a target straight line and setting the common point of the target straight line and the valid line part to be an optimum portfolio.

SOLUTION: An efficient frontier α is drawn at a investment rate (portfolio) calculated with modern portfolio logic. Lower limit return, lower limit realization probability and target return are inputted, and a lower limit straight line β is drawn from lower limit return and lower limit attainment probability. Target return r1 is set on a return axis and a straight line (target straight line) γ, which is the straight line connecting a point r1 to a point on a valid efficient frontier and in which inclination becomes maximum, is drawn. The common point A of the target straight line γ and the valid efficient frontier becomes a target return attainment probability maximum point and the point A shows portfolio optimization.